

## OVERVIEW

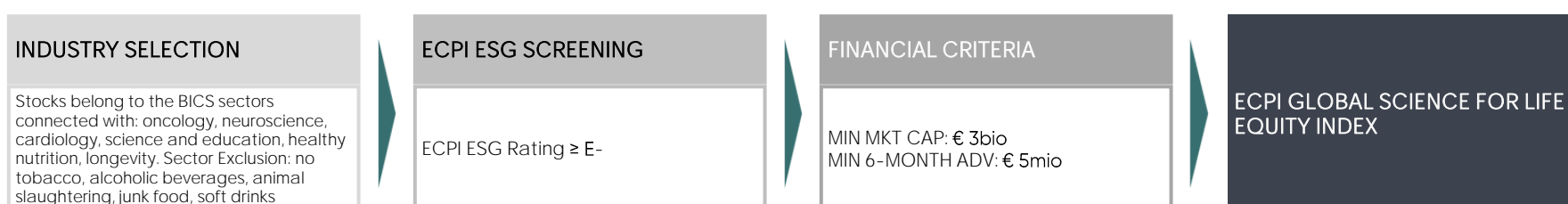
The Index is designed to provide exposure to the positively ESG rated companies active in the fields of oncology, neuroscience, cardiology, science and education, healthy nutrition and longevity.

## KEY DATA

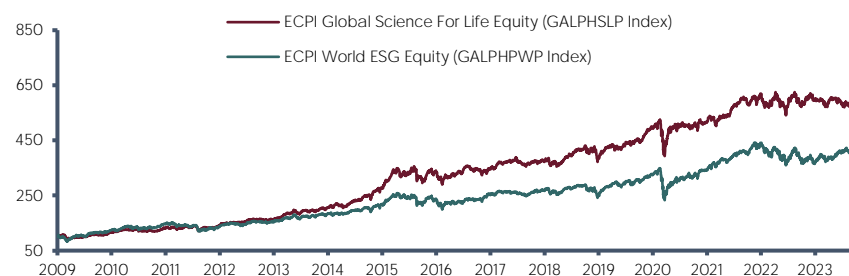
Ticker	GALPHSLP - GALPHSLR - GALPHSLN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

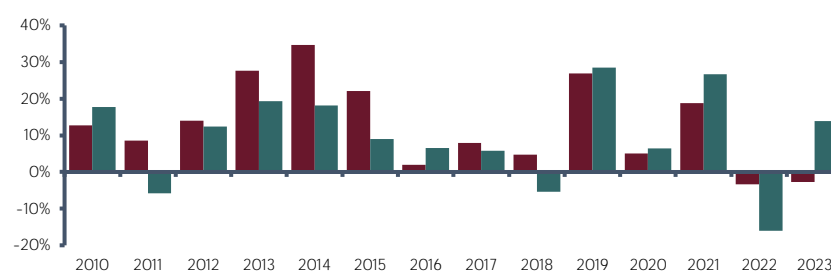
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible) to EEE, with EEE being the highest grade.



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHSLP	GALPHPWP
Alpha Wrt Comparable	4.51%	
Beta Wrt Comparable	0.74	
Sharpe Ratio	0.91	0.62
Information Ratio	0.24	

FUNDAMENTALS	
Dividend Yield	1.22
Price/Earning Trailing	23.57
Price/Earning Forward	18.45
Price/Book Value	2.95
Price/Cash Flow	17.04
Price/Sales	1.70

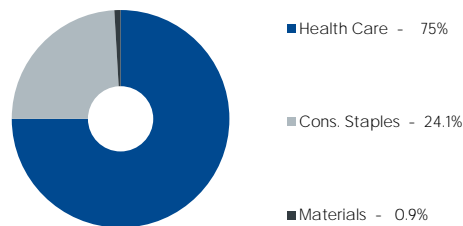
RETURN	GALPHSLP	GALPHPWP
YTD	-2.77%	13.88%
1Y	-1.65%	5.42%
3Y	15.75%	29.03%
5Y	38.54%	45.63%
7Y	69.20%	77.05%
CAGR	12.72%	10.24%
Data From/To	01/01/2009	08/31/2023

RETURN	GALPHSLP	GALPHPWP
Annual Volatility	12.91%	14.93%
Var 95%	-21.30%	-24.64%
Var 99%	-30.07%	-34.79%
Max Drawdown	-25.28%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	11/16/2020	01/08/2021

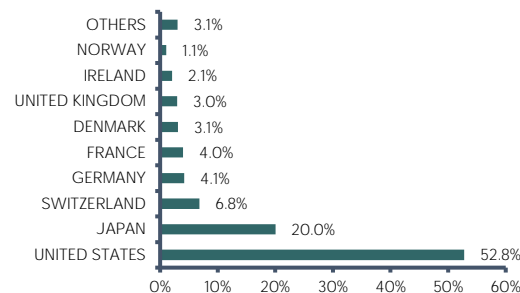
## INDEX CHARACTERISTICS

Components	101	Largest Mkt Cap (Eur)	484,716,539,918.00
Micro-cap	0	Smallest Mkt Cap (Eur)	3,552,582,068.43
Small-cap	0	Average Mkt Cap (Eur)	63,029,360,527.86
Mid-cap	14	Median Mkt Cap (Eur)	22,890,993,025.29
Large-cap	79	Index Mkt Cap (Eur)	6,365,965,413,313.40
Mega-cap	8	Top 10 Holdings Weight	11.44%

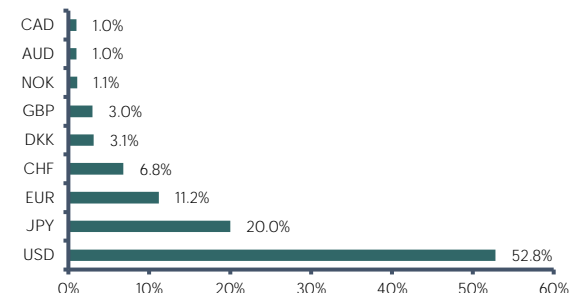
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



## CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	E+

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Eli Lilly & Co	1.26%	EE-
Novo Nordisk AS B	1.17%	EE
Regeneron Pharmaceuticals Inc	1.16%	EE-
Amgen Inc	1.14%	EE
Bunge Ltd	1.14%	EE+

COMPANY	WEIGHT	ESG RATING
Chugai Pharmaceutical Co	1.12%	EE
Glanbia Plc	1.12%	EE
Fresenius SE & Co KGaA	1.11%	E
AbbVie Inc.	1.11%	EE-
Becton Dickinson & Co	1.11%	EE+

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	90.03	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	74.40
GHG intensity (tonnes CO2e/USD mn)	33.52	Tobacco Exposure (%)	0.00	Female Board Members (%)	29.54
GHG reported vs estimated (%)	78.25/21.75	Number Social Violations	0.00		
Brown Sector Exposure (%)	11.87	Adherence to ILO Principles (%)	95.98		
Green Sector Exposure (%)	1.01	Gender Pay Gap (%)	19.00		
Climate-related physical risk score	39.33	Female to Male Board Members	0.45		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	11.90		

**ESG RATING:** Weighted average ESG rating of the benchmark | **ENV RATING:** Weighted average environmental rating of the benchmark | **SOC RATING:** Weighted average social rating of the benchmark | **GOV RATING:** Weighted average governance rating of the benchmark | **TOP 10 POSITIONS:** Overall ESG rating of top ten benchmark constituents by weighting in the benchmark | **High Climate Impact Sector Exposure (%):** Benchmark exposure to activities included in Sections A to H and Section L of Annex I to Regulation (EC) No 1831/2006 | **GHG intensity (tonnes CO2e/USD mn):** Greenhouse gas (GHG) intensity of the benchmark | **GHG reported vs estimated (%):** Percentage of GHG emissions reported versus estimated | **Brown Sector Exposure (%):** Benchmark exposure to activities included in Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1831/2006 | **Green Sector Exposure (%):** Benchmark exposure to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 | **Climate-related physical risk score:** Exposure of the benchmark portfolio to climate-related physical risks, expressed as a weighted average physical risk score with exposure to a moderate climate change scenario in the year 2030. Scores are represented as values from 1 (lowest risk) to 100 (highest risk) | **Controversial Weapons Exposure (%):** Weighted average percentage of benchmark constituents in the controversial weapons sector | **Controversial Weapons definition:** cluster munitions, landmines, nuclear and depleted uranium weapons, biological/chemical weapons | **Tobacco Exposure (%):** Weighted average percentage of benchmark constituents in the tobacco sector | **Number of Social Violations:** Number of benchmark constituents subject to very severe controversies related to Human Rights and Labour Rights | **Adherence to ILO Principles:** Weighted average percentage of benchmark constituents with no significant labour related controversies | **Gender Pay Gap (%):** Weighted average gender pay gap | **Female to Male Board Members:** Weighted average ratio of female to male board members | **Work Related Accidents (%):** Weighted average percentage of benchmark constituents with significant health & safety related controversies | **Corruption/Bribery (%):** Weighted average percentage of benchmark constituents with significant corruption/bribery related controversies | **Independent Board Members (%):** Weighted average percentage of board members who are independent | **Female Board Members (%):** Weighted average percentage of female board members

**Mega-cap:** Market cap of €200 billion and greater | **Big-cap:** €10 billion to €200 billion | **Mid-cap:** €2 billion to €10 billion | **Small-cap:** €300 million to €2 billion | **Micro-cap:** €50 million to €300 million

Data source: ECPI, Trucost

For more information on EU ESG Disclosure Regulation and ECPI published ESG dimensions, please refer to ECPI benchmark statements and/or ECPI Index rule ([www.ecpigroup.com](http://www.ecpigroup.com)).

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